UNITED STATES BANKRUPTCY COURT SOUTHERN DISTRICT OF NEW YORK

In re:	Lehman Brothers Holdings Inc.	Case No. <u>08-13555 (JMP)</u>
		Court ID (Court Use Only)

NOTICE OF TRANSFER OF CLAIMS OTHER THAN FOR SECURITY PURSUANT TO BANKRUPTCY RULE 3001(E)(2)

CLAIMS HAVE BEEN FILED IN THIS CASE or deemed filed under 11 U.S.C. §1111(a). Pursuant to Bankruptcy Rule 3001(e)(2), Transferee hereby gives notice of the transfer, other than for security, of the claims referenced herein.

Name of Transferee:	Name of Transferor:
UBS AG, London Branch	Capital Partners Securities Co., Ltd.
Notices to Transferee should be sent to:	Court Record Address of the Transferor:
UBS AG, London Branch	(Court use only)
1 Finsbury Avenue	
London	
EC2M 2PP	
England	
Attn: Kazuya Ichikawa and Marie Miyazawa (Tokyo)	·
Last Four Digits of Acct.#:	Last Four Digits of Acct.#:
Name and Address where transferee payments should be	Name and Current Address of Transferor
sent (if different from above):	Capital Partners Securities Co., Ltd.
	Asahi Building, 6th Floor
	3-12-2, Nihonbashi, Chuo-ku
	Tokyo 103-0027
	Attn: Kunihiko Shimoda
Claim Amount:	
\$484,170 principal amount, corresponding to	Note: This is a partial transfer of claim.
100% of ISIN XS0311754963	See Schedule I to annexed Evidence of Transfer.
Court Claim No. (if known):	
62783.81	
Date Claim Filed:	
November 2, 2009	

I declare under penalty of perjury that the information provided in this notice is true and correct to the best of my knowledge and belief.

By: Marie Maran Date: 18th July, 2012

Penalty for making a false statement: Fine of up to \$500,000 or imprisonment for up to 5 years or both. 18 U.S.C. §\$ 152 &3571.

As set forth in the attached Evidence of Transfer of Claim, Transferor has waived to the fullest extent permitted by law any notice or right to receive notice of a hearing under Bankruptcy Rule 3001(e).

AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM LEHMAN PROGRAM SECURITY

TO: THE DEBTOR AND THE BANKRUPTCY COURT

For value received, the adequacy and sufficiency of which are hereby acknowledged, Capital 1. Partners Securities Co., Ltd. ("Seller") hereby unconditionally and irrevocably sells, transfers and assigns to UBS AG, London Branch (the "Purchaser"), and Purchaser hereby agrees to purchase, as of the date hereof, (a) an undivided interest, to the extent of the amounts specified in Schedule 1 attached hereto (the "Purchased Claim"), in Seller's and all prior sellers' right, title and interest in and to the claim evidenced by Proof of Claim Numbers as specified in Schedule 1 hereto filed by or on behalf of Lehman Brothers International (Europe) (in administration) ("Predecessor") (the "Proof of Claim") against Lehman Brothers Holdings, Inc., debtor in proceedings for reorganization (the "Proceedings") in the United States Bankruptcy Court for the Southern District of New York (the "Court"), administered under Case No. 08-13555 (JMP) (the "Debtor"), (b) all rights, title and benefits of Seller and any prior seller relating to the Purchased Claim, including without limitation (i) any right to receive cash, securities, instruments, principal, interest, damages, penalties, fees or any other property, which may be paid or distributed with respect to the Purchased Claim (including for clarity, all amounts distributed on or after the trade date of July 4, 2012 (the "Trade Date") whether or not the Trade Date is before, on or after any record date with respect to an amount) or with respect to any of the documents, agreements, bills and/or other documents (whether now existing or hereafter arising) which evidence, create and/or give rise to or affect in any material way the Purchased Claim, whether under a plan of reorganization or liquidation, pursuant to a liquidation, or otherwise, (ii) any actions, claims (including, without limitation, "claims" as defined in Section 101(5) of Title 11 of the United States Code (the "Bankruptcy Code")), rights or lawsuits of any nature whatsoever, whether against the Debtor or any other party, arising out of or in connection with the Purchased Claim, (iii) any rights and benefits arising out of or in connection with any exhibit, attachment and/or supporting documentation relating to or evidencing the Purchased Claim, and (iv) any and all of Seller's right, title and interest in, to and under the transfer agreements, if any, under which Seller or any prior seller acquired the rights and obligations underlying or constituting a part of the Purchased Claim, but only to the extent related to the Purchased Claim, and any and all of Seller's right, title and interest in, to and under any right or remedy of Seller or any prior seller against any prior seller in respect of the Purchased Claim, (c) the security or securities (any such security, a "Purchased Security") relating to the Purchased Claim and specified in Schedule 1 attached hereto, and (d) any and all rights, remedies, claims and causes of actions regarding any of the foregoing; (e) any and all proceeds of any of the foregoing (collectively, as described in clauses (a), (b), (c), (d) and (e), the "Transferred Claims"). For the avoidance of doubt, the Purchaser does not acquire any liabilities or obligations with respect to the Transferred Claims or the Seller or the any prior sellers.

The Purchased Claim was transferred from Predecessor to Lehman Brothers Japan Inc. as evidenced at docket #18840 and by Lehman Brothers Japan Inc. to Seller as evidenced at docket number #19948 in the Proceedings.

Seller hereby represents and warrants to Purchaser that: (a) the Proof of Claim was duly and timely filed on or before 5:00 p.m. (prevailing Eastern Time) on November 2, 2009 in accordance with the Court's order setting the deadline for filing proofs of claim in respect of "Lehman Program Securities"; (b) the Proof of Claim relates to one or more securities expressly identified on the list designated "Lehman Programs Securities" available on http://www.lehman-docket.com as of July 17, 2009; (c) Seller owns and has good legal and marketable title to the Transferred Claims, free and clear of any and all liens, claims, objections, set-off rights, security interests, participations, factoring agreements or encumbrances created or incurred by Seller or any prior seller or against Seller or any prior seller and all filings required to evidence Seller's title to the Transferred Claim have been duly and timely filed with the Court; (d) Seller is duly authorized and empowered to execute and perform its obligations under this Agreement and Evidence of Transfer; (e) the Proof of Claim includes the Purchased Claim specified in Schedule 1 attached hereto; (f) neither the Seller nor any prior seller has engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will give rise to any setoff, defense or counterclaim or that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsubordinated unsecured claims; (g) Seller has delivered to Purchaser a true and correct copy of the Notice of Proposed Allowed Claim Amount, dated August 29, 2011, which relates to the Proof of Claim, and as of the date hereof, neither Seller nor any prior seller has received any revised Notice of Proposed

Seller: Capital Partners Securities Co., Ltd.

Buyer: UBS AG, London Branch Proof of Claim: 62783.81 ISIN: XS0311754963 Allowed Claim Amount or other Notice of Proposed Allowed Claim Amount; (h) all predecessor agreements contain provisions pursuant to which the respective prior sellers waive any objection to the transfer of the Transferred Claims to transferees including the Purchaser; (i) there are no objections to the Transferred Claims, and all documents provided to Purchaser by Seller are true, accurate and complete copies of such documents, and there are no documents received by any prior seller or Seller that are material or adverse to the Transferred Claims which have not been provided by Seller to the Purchaser; (j) Purchaser is entitled to transfer its rights and its obligations hereunder without any notice to or the consent of any prior seller. (k) Seller (or prior seller) has received \$8,836,34 in respect of the Transferred Claim due to a distribution on April 17, 2012 (the "April Distribution"). Other than the April Distribution, no distributions, proceeds, assets, cash or other amounts have been received by Seller (or any prior seller) in respect of the Transferred Claims.

- 3. Seller hereby waives any objection to the transfer of the Transferred Claims to Purchaser on the books and records of the Debtor and the Court, and hereby waives, with respect only to the Transferred Claims, to the fullest extent permitted by law any notice or right to receive notice of a hearing with respect to such transfer pursuant to Rule 3001(e) of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law, and consents to the substitution of Seller by Purchaser for all purposes in the case, including, without limitation, for voting and distribution purposes with respect to the Transferred Claims. Purchaser agrees to file a notice of transfer with the Court pursuant to Federal Rule of Bankruptcy Procedure 3001(e) including this Agreement and Evidence of Transfer of Claim. Seller acknowledges and understands, and hereby stipulates, that an order of the Court may be entered without further notice to Seller transferring to Purchaser the Transferred Claims, recognizing Purchaser as the sole owner and holder of the Transferred Claims, and directing that all payments or distributions of money or property in respect of the Transferred Claim be delivered or made to Purchaser.
- 4. All representations, warranties, covenants and indemnities shall survive the execution, delivery and performance of this Agreement and Evidence of Transfer of Claim and the transactions described herein. Purchaser shall be entitled to transfer its rights hereunder without any notice to or the consent of Seller. Seller hereby agrees to indemnify, defend and hold Purchaser, its successors and assigns and its officers, directors, employees, agents and controlling persons harmless from and against any and all losses, claims, damages, costs, expenses and liabilities, including, without limitation, reasonable attorneys' fees and expenses, that result from Seller's breach of its representations, warranties, covenants and agreements made herein.
- 5. Seller shall promptly (but in any event on no later than the third (3rd) business day following receipt) remit any notices, correspondence, payments, distributions or proceeds received by Seller or any prior seller in respect of the Transferred Claims to Purchaser. Seller has transferred, or shall transfer as soon as practicable after the date hereof, (but in any event on no later than the third (3rd) business day following the date hereof), to Purchaser each Purchased Security to such account, via Euroclear or Clearstream (or similar transfer method), as Purchaser may designate in writing to Seller. This Agreement and Evidence of Transfer supplements and does not supersede any confirmation, any other automatically generated documentation or any applicable rules of Euroclear or Clearstream (or similar transfer method) with respect to the purchase and sale of the Purchased Security. Seller shall act or omit to act with respect to the Transferred Claims solely to the extent directed by Purchaser, and Seller shall cause all prior sellers to act or omit to act with respect to the Transferred Claims solely to the extent directed by Purchaser.
- 6. Each of Seller and Purchaser agrees to (a) execute and deliver, or cause to be executed and delivered (including, on Seller's part, causing any prior seller to execute or deliver), all such other and further agreements, documents and instruments and (b) take or cause to be taken all such other and further actions (including, on Seller's part, causing any prior seller to deliver distributions and proceeds received by any prior seller and to act) and other actions as the other party may reasonably request to effectuate the intent and purposes, and carry out the terms, of this Agreement and Evidence of Transfer, including, without limitation, cooperating to ensure the timely and accurate filing of any amendment to the Proof of Claim. Seller agrees that all distributions, amounts, proceeds, assets, cash and other property received by Seller or any prior seller on or after the Trade Date (whether or not such Trade Date is before, on or after any record date for such amounts) are for the account of Purchaser, and at the election of the Purchaser, (i) the Purchaser may net, setoff and reduce the purchase price payable by it and any other amounts owed by it in respect of the Transferred Claims against the distributions, assets, cash, property and amounts payable by

Seller: Capital Partners Securities Co., Ltd. Buyer: UBS AG, London Branch Proof of Claim: 62783.81

ISIN: XS0311754963

Seller (or any prior seller) to it in respect of distributions, assets, cash, property and amounts received by Seller or any prior seller on and after the Trade Date, or (ii) the Seller shall pay such amounts received by Seller or any prior seller on or prior to the date of this Agreement and on and after the Trade Date in respect of the Transferred Claims to the account information provided to it by Purchaser on the date of this Agreement.

Seller's and Purchaser's rights and obligations hereunder shall be governed by and interpreted and determined in accordance with the laws of the State of New York (without regard to any conflicts of law provision that would require the application of the law of any other jurisdiction). Seller and Purchaser each submit to the jurisdiction of the courts located in the County of New York in the State of New York. Each party hereto consents to service of process by certified mail at its address listed on the signature page below.

IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is executed this 18th day of July, 2012.

CAPITAL PARTNERS SECURITIES CO., LTD.

By: Name:

Kunihiko Shimoda Title:

Executive Officer

UBS AG, LONDON BRANCH

kichard Lamb

Executive Director By: Traded Products Legal Name:

Title: By:

Director Traded Products Legal Name: Title:

Peter Stickland

Address:

England

UBS AG, LONDON BRANCH 1 Finsbury Avenue London EC2M 2PP

Address:

Capital Partners Securities Co., Ltd. Asahi Building, 6th Floor 3-12-2, Nihonbashi, Chuo-ku, Tokyo 103-0027 Japan

Seller: Capital Partners Securities Co., Ltd. Buyer: UBS AG, London Branch Proof of Claim: 62783.81

ISIN: XS0311754963

Schedule 1

Transferred Claims

Purchased Claims

allowed amounts of the Proof of Claim in respect thereof differs from the original amount, pursuant to this Agreement and Evidence of Transfer of Claim: Lehman Program Securities, Seller intends to transfer 100.00000% of Seller's interest in, to and in connection with that claim in respect of ISIN XS0311754963) together with interest, fees, expenses and other Claim attached at Schedule 2 and described below (for the avoidance of doubt, Seller holds 100% of the claim that is referenced in the Proof of Claim to the extent that the ultimately 100.000000% of Seller's interest in, to and in connection with that claim that is referenced in the Proof of Claim with ISIN XS0311754963 as highlighted in the copy of the Proof of recoveries due.

Lehman Programs Securities to which Transfer Relates

Proof of Accrued Claim Amount (as Number of Proof of Claim Filing Date)	JPY982,600 62783.81 (USD9,328)
Maturity	July 24, 2012
Coupon	Index-Lin ked Interest
Principal/ Notional Amount in JPY (USD equivalent)	JPY 51,000,000 (USD 484,170)
Guarantor	Lehman Brothers Holdings Inc.
Issuer	Lehman Brothers Treasury Co. B.V.
Blocking Number	6045571
ISIN/CUSIP	XS0311754963
Description of Security ISIN/CUSIP	JPY51,000,000 Equity Linked Notes due July 24, XS0311754963 2012

Seller: Capital Partners Securities Co., Ltd. Buyer: UBS AG, London Branch Proof of Claim: 62783.81 ISIN: XS0311754963

Schedule 2

Lehman Brothers				CURITIES PROGRAMS OF OF CLAIM
In Re:	Holdings Inc., et al.,	Chapter 11 Case No. 08-13555 (JMP) (Jointly, Administered)	Lehman Bi	Southern District of New York rothers Holdings Inc., Et Al. 8-13555 (JMP) 0000062783
based on Lehn	m may not be used to nan Programs Securi nman-docket.com as	o file claims other than those ties as listed on of July 17, 2009		
Creditor) Lehma 25 Ba Londo E14 5 Unite Attn:	n Brothers Interr nk Street n LE . d Kingdom Steven Anthony F	and address where notices should be national (Europe) (in adm: Pearson cional contact information	inistration)	Check this box to indicate that this claim amends a previously filed claim. Court Claim Number: (If known) Filed on:
		nail Address: see attached		
Name and addres	s where payment should	be sent (if different from above)		Check this box if you are aware that anyone else has filed a proof of claim relating to your claim. Attach copy of statement giving particulars.
Telephone numbe	er: Er	nail Address:		113100000000000000000000000000000000000
Programs Securit and whether such dollars, using the you may attach a	ies as of September 15, 2 claim matured or becam exchange rate as applical	008, whether you owned the Lehman e fixed or liquidated before or after S ble on September 15, 2008. If you are amounts for each Lehman Programs 5	Programs Securities on Septem eptember 15, 2008. The claim a filing this claim with respect to	the amount owed under your Lehman iber 15, 2008 or acquired them thereafter, amount must be stated in United States o more than one Lehman Programs Security, ites.
		, ,	addition to the principal amoun	at due on the Lehman Programs Securities.
2. Provide the I this claim with re which this claim i	international Securities Ic spect to more than one L relates.	lentification Number (ISIN) for each	Lehman Programs Security to value a schedule with the ISINs	which this claim relates. If you are filing for the Lehman Programs Securities to
3. Provide the Cleappropriate (each from your account than one Lehman relates.	earstream Bank Blocking, a "Blocking Number") at tholder (i.e. the bank, broprograms Security, you hak Blocking Number, E	Number, a Euroclear Bank Electroni for each Lehman Programs Security to ker or other entity that holds such se may attach a schedule with the Block	c Reference Number, or other do for which you are filing a claim. curities on your behalf). If you ing Numbers for each Lehman l	lepository blocking reference number, as You must acquire a Blocking Number are filing this claim with respect to more Programs Security to which this claim other depository blocking reference
		(Require	ed)	
you are filing this accountholder (i.e numbers.	claim. You must acquire, the bank, broker or other	e the relevant Clearstream Bank, Eur er entity that holds such securities on	oclear Bank or other depository your behalf). Beneficial holder	ar Lehman Programs Securities for which participant account number from your is should not provide their personal account
Accountholders	Euroclear Bank, Clears	tream Bank or Other Depository F	-	97816 EUROCLEAR
5 Congent to E-	wooloon Donis Class-t	(Required eam Bank or Other Depository: By		FOR COURT USE ONLY
consent to, and ar disclose your ider reconciling claim	e deemed to have author ntity and holdings of Leh s and distributions.	ized, Euroclear Bank, Clearstream Baman Programs Securities to the Debt	ank or other depository to ors for the purpose of	FILED / RECEIVED NOV 0 2 2009
Date.	of the creditor or other		nd state address and telephone	EPIQ BANKRUPTCY SOLUTIONS, LLC
Penalty	for presenting fraudulen	t claim: Fine of up to \$500,000 or in		r both. 18 U.S.C. §§ 152 and 3571

ATTACHMENT TO LEHMAN PROGRAMS SECURITIES CLAIM OF LEHMAN BROTHERS INTERNATIONAL (EUROPE) (IN ADMINISTRATION)

Lehman Brothers International (Europe) (in administration) (including all of its international branches, "LBIE"), acting through one of Steven Anthony Pearson, Michael John Andrew Jervis, Dan Yoram Schwarzmann or Anthony Victor Lomas (together, the "Administrators" and each an "Administrator") as agents for LBIE and without personal liability, hereby files this Lehman Programs Securities (as defined in the Bar Date Order dated July 2, 2009, "LPS") omnibus claim (the "LPS Omnibus Claim") against Lehman Brothers Holdings Inc. ("LBHI" and, together with its direct and indirect subsidiaries, the "Lehman Group"), case number 08-13555 (JMP) (the "Bankruptcy Proceeding") in the United States Bankruptcy Court for the Southern District of New York (the "Bankruptcy Court"). LBIE files this LPS Omnibus Claim in connection with the LPS bar date for the purpose of preserving the rights of its clients (which term, for the avoidance of doubt, means in this LPS Omnibus Claim, LBIE's own clients and the clients of LBIE's affiliates) on whose behalf this LPS Omnibus Claim is made under title 11 of the United States Code (the "Bankruptcy Code"). This LPS Omnibus Claim, including, without limitation, each of the values identified herein and in any supporting workpapers attached hereto, has been calculated to the best of the Administrators' knowledge in reliance on LBIE's books and records as of the date of this filing and as qualified in every respect as set forth in greater detail herein. LBIE reserves the right to supplement, amend or correct the claim population and each claim value or value placeholder reported in this LPS Omnibus Claim.

I. BACKGROUND

- 2. LBIE (an unlimited company incorporated in England and Wales with registered number 02538254) was the principal trading company of the Lehman Group in Europe. LBIE's business involved the global provision of a wide range of financial services and products, including trading and broking, equity and fixed income instruments and financial derivatives on behalf of its clients and itself. LBHI was the parent holding company in the United States of the Lehman Group, which provided a wide array of financial services in equity and fixed income sales, trading and research, investment banking, asset management, private investment management and private equity. LBHI and LBIE functioned as part of an integrated, international financial group whose businesses were closely intertwined.
- 3. On September 15, 2008, LBIE was placed into administration by order of the High Court of England and Wales (the "Administration Date"). On the same date, LBHI filed for bankruptcy protection in the Bankruptcy Court pursuant to chapter 11 of the Bankruptcy Code (the "Filing Date").

II. DESCRIPTION OF LPS OMNIBUS CLAIM

4. LBIE asserts and reserves the rights of its clients, whose holdings are identified in the supporting workpapers attached hereto, under the Bankruptcy Code, and other applicable law, with respect to their claims, whether or not such clients have independently filed a claim on their own behalf in the Bankruptcy Proceeding. LBIE has identified the LPS holdings reflected in the attached schedule (the "LPS Holdings") by comparing its own books and records against the LPS list dated July 17, 2009 (as amended on September 23, 2009) provided by LBHI on its website (the "LPS List"). LBIE has custody of the LPS Holdings, each of which are guaranteed by LBHI. LBIE holds the LPS Holdings for its clients and/or for clients of its affiliates. LBIE estimates that the aggregate amount owing by LBHI to LBIE's clients in connection with Account Number 97816 at EUROCLEAR, subject in

all respects to the reservation of rights and the further discussion as set forth herein, is not less than USD 2.084,741,055 (the "Valuation") as displayed in the schedule attached hereto.

5. With respect to bonds, the Valuation has been calculated as the nominal position multiplied by a factor of one multiplied by accrued interest where applicable and then converted to a USD equivalent using the appropriate exchange rate from Lehman Group systems as at September 15, 2008. Where applicable and/or where possible, the accrued interest has been calculated from the last coupon payment date to September 15, 2008, but due to limited access to the requisite Lehman Group systems post-September 15, 2008, such calculations have been based on alternative sources of information, which are still in the process of being validated.

III. RESERVATION OF RIGHTS

- 6. The relationship between LBIE and other members of the Lehman Group, including LBHI, was extremely complex. The relationship became more complex upon and after the Administration Date because, among other reasons, the regular maintenance and functioning of the IT systems and resources on which LBIE relied to monitor and record its security and custody positions effectively ceased on the Administration Date. Further, due to the global separation of the Lehman Group since September 15, 2008, there are differences between the internal data platforms and IT systems that various members of the Lehman Group, including LBHI, may continue to use versus the IT systems and resources that LBIE may continue to use. These practical complexities, together with difficulties surrounding the evaluation and interpretation of the underlying contractual documentation and electronic records of the LPS Omnibus Claim, require substantial resources and expertise to analyze and overcome. This lack of access to full books and records, all systems, and requisite personnel impacts LBIE and other members of the Lehman Group alike.
- 7. This LPS Omnibus Claim is necessarily being filed in reliance on the Administrators' best understanding of LBIE's books and records as of the date of this filing. The Administrators have only had access to LBIE's books and records since the Administration Date. LBIE reserves all rights to update, revise and supplement the data supporting this LPS Omnibus Claim, including with respect to, but not limited to, the valuation of securities as described herein, as LBIE continues to reconcile its books and records with LBHI and other members of the Lehman Group as applicable. LBIE's clients do not waive any right to amounts due for the LPS Omnibus Claim asserted herein by not stating a specific amount due for any such claims at this time.
- 8. This LPS Omnibus Claim has been made for and on behalf of LBIE's clients. To the extent that new or better information becomes available which indicates that one, some or all of the LPS Holdings are in fact held by LBIE for itself, LBIE reserves all of its rights with respect to such LPS Holdings, and will amend the relevant LPS Claim(s) filed by LBIE and/or this LPS Omnibus Claim accordingly.
- 9. Valuations have been performed using the best data reasonably available in the period before the Bar Date. Valuations are subject to change should more or better data become available with respect to the following non-exhaustive list of valuation components: (i) despite best efforts to ascertain the complete set of depot settlement data with respect to failed and pending trades, such data is unavailable to LBIE as certain of such data is in the control of other custodians, some of which may confront the same systems and personnel problems that LBIE currently faces; (ii) corporate actions and events and coupons payable data prior to September 15, 2008 are not included due to the need to correct underlying system data before calculating their impact; (iii) LBIE's access to and visibility of information pertaining to the movement of securities post-September 12, 2008 has been

substantially hindered if not terminated completely; (iv) certain pricing factors, including but not limited to inflation indices and multi-currency bonds; (v) with respect to warrant securities that were difficult to value, LBIE has not yet ascribed a value to each such warrant security for the purpose of estimating the amount of the claim in relation thereto; (vi) with respect to securities that have embedded derivatives that effect the principal payout, LBIE is not currently able to compute the impact of the default of the issuer of the security given the complexity and burdensome nature of such exercise; and (vii) other variables.

- 10. Moreover, except as otherwise noted herein or in the exhibits hereto, the securities positions reflect depot positions per LBIE's records as of September 12, 2008. LBIE explicitly reserves its right to supplement, amend or revise the LPS Omnibus Claim to reflect valuations as more information becomes available.
- 11. Populations of LPS have been reflected in the attached schedule using the best data reasonably available in the period before the Bar Date. Populations are subject to change should more or better data become available with respect to the following non-exhaustive list of factors affecting populations: (i) certain custodian information about transactions is unavailable to LBIE as well as other members of the Lehman Group; (ii) the process of reconciliation with LBHI, other members of the Lehman Group, other custodians, street-side counterparties, and clients is still ongoing and may result in additions to or decreases from the populations of LPS, which may include certain positions about which LBIE has received queries from certain affiliates, but with respect to which no reconciliation has yet been completed; (iii) trades were mis-booked during the pre-administration period and can only be identified and rectified after intensive manual investigation; and (iv) other factors.
- 12. LBHI is the guarantor of all LPS, and it is LBHI's books and records that would reflect any and all offerings of foreign Lehman paper that should have been included in the LPS List. LBIE is not in a position to ensure that the LPS List is complete. While LBIE reviewed its books and records for any LPS-qualifying securities that it purchased or holds, and made additions to the LPS List before it was finalized by LBHI, as discussed throughout this LPS Omnibus Claim, LBIE's access to all systems and records is limited. Accordingly, LBIE reserves all rights of its clients to, among other things, supplement this LPS Omnibus Claim should new LPS-qualifying securities not included in the LPS List be discovered after the date of this filing.
- 13. The claims not denominated in USD have been converted to USD for the purpose of this submission. In general, LBIE has relied on exchange rates taken from Lehman Group systems as at September 15, 2008. Ultimately, LBIE reserves its clients' rights as to the appropriate foreign exchange rates upon which to base any of its clients' claims.
- 14. LBIE hereby asserts on behalf of its clients a claim for interest and other costs including but not limited to attorneys' fees and/or other professional fees on the constituent parts of the LPS Omnibus Claim where appropriate and expressly reserves the right to amend the LPS Omnibus Claim accordingly.
- 15. As per the Bar Date Order dated July 2, 2009, LBIE has not attached any documentation supporting the LPS Omnibus Claim other than the attached schedule. LBIE will use its reasonable efforts to make relevant contracts, agreements and other information pertinent to the LPS Omnibus Claim available upon reasonable request by LBHI in a manner and time to be agreed by the parties.

- 16. To the extent that any portion of the LPS Omnibus Claim is entitled to administrative priority status under section 507 of the Bankruptcy Code, LBIE claims such priority status to the maximum amount allowed by law on behalf of its clients. The filing of this LPS Omnibus Claim shall in no way be deemed a waiver of LBIE's right to assert on behalf if its clients that any or all of the amounts owed to LBIE's clients by LBHI are entitled to administrative priority status.
- 17. LBIE's clients reserve the right to assert any basis for recovery of cash, securities or other assets from LBHI under any legal or equitable theory including, without limitation, indemnification, breach of fiduciary duty, unjust enrichment, conversion, constructive trust, return of property otherwise not properly within LBHI's bankruptcy estate, treatment in accordance with the regulations of the Financial Services Authority or other potentially applicable US or non-US laws and regulation or other priority treatment with respect to each of the claims asserted herein.
- 18. LBIE does not waive any right or rights of action that LBIE's clients have or may have against LBHI's estate or any other entity. LBIE reserves any and all rights its clients have or may have with respect to any other agreements that may exist between LBIE's clients and LBHI, including without limitation, any rights of setoff, recoupment or netting. Nothing herein shall be deemed a waiver by LBIE's clients of any of their rights and remedies in connection with such agreements.
- By filing this LPS Omnibus Claim, LBIE does not submit itself or its clients to the jurisdiction of the Bankruptcy Court or any other U.S. court or tribunal for any purpose other than with respect to this LPS Omnibus Claim. Where U.S. jurisdiction does exist with respect to this LPS Omnibus Claim, LBIE does not waive or release its rights to, on behalf of its clients, (i) withdraw the reference or (ii) a jury trial with respect to the subject matter of this LPS Omnibus Claim, any objection thereto or other proceeding that may be commenced in this case against or otherwise involving LBIE. By filing this LPS Omnibus Claim, neither LBIE nor its clients waive any of their rights and remedies against any other person or entity who may be liable for all or part of the claims set forth herein, whether another affiliate of LBHI, or an assignee, separate guarantor or otherwise. LBIE and its clients reserve all rights to assert (i) any claim, defense, offset or other right against any party, including but not limited to LBHI or any of its affiliated debtors or non-debtors, in a foreign jurisdiction, including but not limited to claims based on U.S. and U.K. or other foreign law, and (ii) any claims, defenses, offsets or other rights available to them under U.S. or any other jurisdiction's law in the event LBHI asserts counterclaims or affirmative claims against LBIE or its clients in the Bankruptcy Court. Furthermore, LBIE asserts that any counterclaim or affirmative claim by LBHI against LBIE or its clients must be asserted in its applicable foreign proceeding, whether in the U.K. or in another foreign jurisdiction, and LBIE and its clients reserve the right to assert therein any claim, defense, offset or other right that may be asserted in such U.K. or other foreign proceeding. LBIE and its clients further reserve all rights to assert that, under principles of equity or comity or otherwise, a court other than the Bankruptcy Court would be the appropriate forum in which to hear and decide any matter in connection with this LPS Omnibus Claim.
- 20. This LPS Omnibus Claim is not intended to be and shall not be construed as (a) an election of remedies; (b) a waiver of any defaults; or (c) a waiver or limitation of any rights, remedies, claims or interests of LBIE and/or LBIE's clients.
- 21. LBIE reserves the right to replace, amend or supplement this LPS Omnibus Claim at any time and in any respect, including, without limitation, for the purpose of (a) setting forth or changing the basis of the claims described herein and (b) providing further description or evidence of such claims.

- In the event that any order of the Bankruptcy Court is entered into which effects: (i) a recharacterization or subordination of claims, including without limitation, this LPS Omnibus Claim; (ii) substantive consolidation of some or all of the LBHI affiliated debtors with any of their affiliates; or (iii) any other similar remedy, the rights of LBIE to file additional proofs of claim or amended proofs of claim against LBHI or any of its affiliates on behalf of LBIE's clients is specifically reserved. This LPS Omnibus Claim is submitted without prejudice to any of LBIE's rights or those of its clients in all respects.
- 22. The Administrators have signed this LPS Omnibus Claim as agents for and on behalf of LBIE and neither they, their firm, partners, employees, agents, advisers or representatives shall incur any personal liability whatsoever in respect of, or in relation to, this LPS Omnibus Claim. The exclusion of liability set out in this paragraph shall arise and continue notwithstanding the termination of the agency of the Administrators and shall operate as a waiver of any claims in tort as well as under the laws of contract.

IV. NOTICES

23. Notices regarding this LPS Omnibus Claim should be sent to

Lehman Brothers International (Europe) (in administration) 25 Bank Street London E14 5LE United Kingdom

Attn: Steven Anthony Pearson as Joint Administrator of Lehman Brothers International (Europe)

and

PricewaterhouseCoopers LLP Plumtree Court London EC4A 4HT United Kingdom Attn: Steven Anthony Pearson

with a copy to:

Linklaters LLP 1345 Avenue of the Americas New York, NY 10105 Attn: Titia Holtz Kiah Beverly-Graham

Phone: (212) 903-9000

International Securities Identification Number (ISIN) X80840712 X8087168173 X8087168173 X8087168174 X8007164814 X8007164814 X8007174480 X800717480 X800717480 X800889814700 X80088880000000000000000000000000000		Depository Account		Maleral Industria	EV Date at	Valuation HSD	Includes Coupon
Genitication Number (ISIN) XS03407707 XS037766772 XS037766875 XS03745480 XS037475480 XS037475480 XS037475480 XS037475480 XS03747480 XS0389534770			3	Valuation - Discenying	FA Kate at	Valuation - 050	
XSU378967372 XSU37445864 XSU37445864 XSU374734480 XSU371182566 XSU389374170	Blocking Kererence	Number 97816 ZCB	Fosition 5.000.000 USD	Currency Amount	1,0000	5,000,000	Interest Accruai
XS0375559753 XS0374734480 XS03731348266 XS0359394700 XS0388926092	6045829	97816 Floating		122,028,667	0.0095	1,158,463	Yes
XS0375559753 XS037473480 XS0373182566 XS0369334700 XS0368926092	6045825	97816 208		5,000,000	1.0000	5,000,000	•
XS03742966 XS036934700 XS0368926092	6045827	97,918,78	780 000,000 050	000,000,000	1.0000	1 808 704	
XS0369334700 XS0368926092	6045822	97816 ZCB		200,000,000	0.0085	4,746,760	
X\$0368926092	6045823	97816 Floating		100,000,000	0.0095	949,352	
	6045817	97816 Floating		70,000,000	0.0085	864,546	•
XS0368738495	6045820	97816 Fixed		1,000,000,000,0	0.0085	9,483,521	,
XS036888844	6045824	97815 TW80	100 000 000 000 001	100 000 000	0000.1	948.352	3
XSnashosnan	6045816	8322 3283 8328 328	-	2,000,000	0.6571	4.599.700	,
XS0367930562	6045812	97816 ZCB	NZD	000'000'2	0.6571	4,589,700	
XS0367648721	6045809	97816 ZCB	_	7.000,000	1,290	4.599,700	
XS0367648648	6045814	97816 ZCB	_	000'000'4	0.6571	4,599,700	
XS0367282059	6045813	97816 Floating	_	10.000.000	1.0000	10,000,000	
XS0367280277	6045815	97816 Floating		10,000,000	1,0000	10,000,000	
XS0367279831	6045811	97818 Floating	10,000,000 USD	10,000,000	1.0000	10,000,000	
XS0367279774	6045810	97816 Floating		000,000,01	0000.1	000,000,000	
XS0366374634	6045804	grand and a	Val. 000,000,000	200,000,002	50000	1 808 704	,
XS03863/4384	2082803	9/010 T00000		7 000 000	0.8063	5 643 750	•
XS0366125829	6045806	97816 ZCB		000'000'2	0.8063	5,643,750	
XS0365916179	6045807	97818 ZCB		7,000,000	0.8063	5,643,750	
XS0365916096	6045801	97816 ZCB	QZN 000,000,7	7.000.000	0,6571	4,589,700	
XS0365915874	6045808	97816 ZCB		8,000,000	0.8063	6,450,000	
XS0365872968	6045805	97816 ZCB	-	2.000,000	0.8063	5,643,750	
XS0365870830	6045798	97816 ZCB	000.000.7	7,000,000	0.65/1	4.589.700	
XS0365822781	6045/99	907 91870	7 000 000 7	2000,000,7	0.0083	5 643 750	
X50364693667	26725709	872916 273	*****	000'000'2	0.8063	5,643,750	
XS0364649250	6045800	97816 Floating	~~~~	100,000,000	0.0095	849,352	
XS0364263227	6045790	97818 ZCB		7,000,000	0.8063	5,643,750	
XS0364018340	6045792	97816 ZCB		7,000,900	0.8063	5,643,750	
XS0363707695	6045794	97816 Fixed		2,000,000	0.8063	5,643,750	
XS0362680778	6045795	97816 Floating	74C 000,000,001	000,000,000	0.0085	1 803 769	
X50362501395	6045793	Constitution of the Consti	Y91. 000 000 002	200 000 000	0.0085	1.898.704	
XS0361107674	6045789	97816 ZCB		000'000'2	0.6571	4,589,700	
X\$0360870488	6045784	97816 Fixed		7.000.000	0.8063	5,843,750	
XS0360870306	6045782	97816 Fixed		2,000,000	0.8063	5,643,750	
XS0360775141	6045787	97816 Floating		120,000,000	0.0086	1,139,222	
XSU360377765 XSU360368760	6045783	9/8/6/205 97816 Even	GZW 000 000 7	2000000 2	0.6571	4 599 700	
XS0359351938	6045778	97816 Fixed		5,000,000	0.8063		
XS0359279998	6045779	97816 Fixed		000'000'2	0.8063	5,643,750	
XS0358426244	6045780	97816 Fixed		113,902,800	0.0085		Yes
XS0358125630	6045781	97816 Floating	UZN 000,000,7	000,000.7	0.657	4,588,700	
XX0358118189	6045770	97818 Front		2 000 000	0.8063	5.643.750	
XS0357773000	6045772	97816 Floating		80,000,000	0.0095	854,417	
XS0354911710	6045771	97816 Fixed		100,000,000	0.0095	849,352	
XS0354608290	6045774	97816 ZCB		1,000,000,000	0.0095	8,483,521	
XS0354483140	8045775	97816 Floating		350.000.000	50005	3,322,732	
XS0354482928	6045777	97816 Floating	440,000,000 JPY	3 027 850	1,0000	3.027.650	Yes
XS0353875306	6045756	87.816 Floating		120.000.000	0,0085	1,139,222	3
XS0353499790	6045767	97815 Floating		100,000,000	0.0095	848.352	
XS0353348623	6045769	97816 Floating		150,000,000	5800.0	1,424,028	
XS0352912371	6045768	97816 ZCB		1.000,000	1.0000	1,000,000	
XS0352601701 XS0352601701	6045/64	9/616 Floating	YAL 000,000 001	000,000,001	9800.0	848,352	
XS0352601024	6045761	97816 Floating	-	000,000,001	6,0095	946,352	
XS0351983779	6045763	97816 Floating		100,000,000	9800'0	949,352	
XS0351859094	6045757	87816 Febaring	7,000,000 450	l noningo:	0.800	067'679'6	

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Includes Coupon Interest Accrual									Yes							Yes	Yes					X	Yes	Ϋ́es															Š	Yes	Yes	S	3	Xes	Yes ∀es	Yes	Š	Yes	Yes		Yes	Yes	Уев
Valuation - USD Equivalent	3,797,408	4,599,700	5,643,750	4,599,700	5,643,750	3 797 408	5,643,750	474,676	10,055,278	5.643.750	5,643,750	5,643,750	5,643,750	5,643,750	4,031,250	952,517	7,187,002	949,352	5,589,700	5,000,000	5,643,750	4,599,700	4,767,857	4,767,857	4,599,700	18,000,000	6.450,000	5,643,750	6,450,000	5,643,750	759,482	6,046,875	5,643,750	949,352	5,643,750	5.643,750	5,643,750	11,287,500	1,803,769	40,047,222	30,035,417	1 025 300	5,643,750	7,532,525	16,860,793	16.687.359	5,643,750	7,637,875	7,637,875	5,643,750	958,213	7,820,356	5,643,750
FX Rate at 15/09/2008	0.0095	0.6571	0.8083	0.6571	0.8063	0.0005	0.8063	0.0095	1.0000	0.8063	0.8063	0.8063	0.8063	0.8063	0.8063	0.0085	0.8063	0.0095	L/69/0	1,000	0.8063	0.66571	0.0095	0.0085	0.6571	1.0000	0.8063	0.8063	0.8063	0.8063	0.0095	0.8063	0.8063	0.0095	0.8063	0.8063	0.8063	0.8063	0.0005	1,0000	1.0000	0.000.0	0.8063	0.8063	0.8063	0.8063	0.8063	0.8063	0.8083	0.8063	5600.0	0.8063	0.8063
Valuation - Underlying Currency Amount	400,000,000	7,000,000	7,000,000	200,000,7	7,000,000	290,000,000	7.000,000	000'000'09	10,055,278	7,000,000	000'000'2	7,000,000	7.000.000	7,000,000	5,000,000 4	100,333,333	8,814,111	100,000,000	2,000,000,7	000'000'S	2,000,000	222 222 222	502,222,222	502,222,222	000,000,7	18,000,000	000.000.8	000'000'2	8,000,000	000,000,7	80.000,000	7,500,000	7,000,000	100,000,000	7,000,000	7,000,000	7.000.000	14,000,000	190,000,000	40,047,222	30,035,417	40,047,222	7.000.000	9,342,667	9,312,139	20,697,500	7,000,000	9.473,333	9.473,333	7,000,000	100,933,333	8,699,667	6,595,833
Currency		0 (2 6		Δ.				0				۵	D (0.0		۵	~ (2 6		0	۵.		~ (2 0	<u>a</u>	0 0	۵ ۵	۵۵	۵ ۵	`	0 6	a	<u>,</u> (۵ ۵	0.	2 6	۵	5. 6	a Q	0.0		- O	0	a a	۵	۵ ۵	م د	٥	۵ ۵	٠, د	٥	<u> </u>
			7,000,000 7		7,900,000 AUD	290,000,000		S0.000,000			-	7,000,000 AUD	-		5,000,000 AUD			YAL 000,000,001		\$,000,000 USD	7,000,000 AUD	7,000,000,7 YPL 000,000,008			DZN 000,000,7		8,000,000 AUD			7,000,000 AUD		7.500.000 AUD			7,000,000 AUD		7,000,000 AU		790,000,000 197		30,000,000 USD	40,000,000 USE			7.000,000 / AUD		7,000,000 AUD			7,000,000 AUD 7,000,000 AUD			7,000,000 AUD 7,000,000 AUD
Instrument type	ating		grife.	Dunge	208	Floating	Fixed	Floating	ped .	Floating	Pega	Fixed	Floating	Floating	Floating	Floating	Floating	Floating	Fred	ZCB	ZCB	Floating	Floating	Floating	Fixed	Floating	2CB		Fixed	Fixed	Plosting	ZC8	Floating	guing	pating	8	ES 65		oating	oating	Sujue	Digital of the control of the contro	Floating	Floating	Floating	Floating	pex	guing	oating	pex	oating	guiteo	oating CB
Depository Account Number	97816 Floating	97816 Fix	97818 Floating	97816 Floating	97816 20	97816 FR	97816 Fa	97816 Flo	97816 Fb	97616 FF	97818 Fib	97816 Fa	97816 Flo	97816 Fk	97816 Fk	97816 Fk	97816 Fk	97816 Fk	97816 FD	97816 20	97816 20	97816 Floating	97816 Fk	97816 Fk	97816 F0	97816 Fk	97816 20	97816 Fb	97816 Fu	97816	97816 Fk	97816 27	97816 Fl	97816 Floating	97816 Floating 97816 Floating	97816 ZCB	97816 ZCB	97816 ZCB	97816 Floating	97815 Floating	97816 Floating	97815 Floating	97816 FI	97816 FI	97816 F1	97816 FI	97816 Fixed	97816 Floating	97815 Floating	97816 Fixed 97818 Fixed	97816 Floating	97816 Floating	97816 Floating 97818 ZCB
	6045760	6045759	6045/26	6045758	6045753	6045752	6045754	6045749	6049032	6045746	6045747	6045748	6045743	6045740	6045741	6045742	6045744	6045734	6045735	6045738	6045737	6045739	6045732	6045730	6045729	6045731	6045726	6045725	6045727	6045/24	6045721	6045715	6045718	6045716	6045720	6045712	6045713	6045711	6045710	6045705	6045707	6045704	6045700	6045698	6045699	6045696	6045701	6045697	6045690	6045691	6045693	6045685	6045681
International Securities Identification Number (ISIN)	51650964	XS0351627806	XS0351359103	XS0350117054	XS0350116926	XS0349757368 XS034047815	XS0349153931	XS0348936161	XS0347694787	XSU346508515 XSU346134684	XS0346124638	XS0346123408	XS0345815178	XS0345814791	XS0345213796	XS0344830608	XS0344549141	XS0344142202	XS0344101943	XS0344086532	XS0343798400	XS0343642905	XS0343217104	XS0343216809	XS0342989711 XSD347989398	XS0342945002	XS0342120820	XS0341168069	XS0341159589	XS0340648200	XS0340462042	3561002	XS0338559360	9480773	XS0339222050 XS0338845596	XS0338801110	XS0338676116	XS0338675811	XS0338675571	XS0338657082	XS0338656860	XS0338656787	XS0338084378	XS0337877582	XS0337413917 XS0336930440	XS0336928113	8617203	XSU336414866 XSU336248569	X\$033\$972070	XS0335624036 XS03356233131	XS0335621875	XS0335345665	XS0335344932 XS0335143797

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Includes Coupon Interest Accrual							Yes	Yes	Yes									Yes			χes										√es √														Yes				,	!								Yes
Valuation - USD Equivalent	5.643 750	5,643,750	5,643,750	5,643,750	5,643,750	5,643,750	13,754,798	26,700,489	13,754,798	5,643,750	1,138,222	5,643,750	4.841,696	3,227,197	5,643,750	5,643,750	5.643,750	866,704	4,599,700	4,589,700	812,297	3,225,000	5,643,750	5,643,750	2,418,750	5,643,750	5,643,750	5.643.750	2,848,056	2.373,380	10,081,467	5.643.750	5,643,750	2,278,445	5,643,750	5,643,750	5,643,750	5,643,750	2.848,056	5,643,750	5,643,750	5,643,750	2,848,056	5,643,750	486,306	5,643,750	3.000,000	5,643,750	3,643,750	11.287,500	5,643,750	11,287,500	5,643,750	5.643,750	5.643.750	5,643,750	1,138,222	2.278,163
FX Rate at 15/09/2008	0.6063	0.8063	0.8063	0,8063	0.8063	0.8063	0.8063	0.8063	0.8063	0.8063	0.0095	0.8063	0.0095	5800.0	0.8063	0.8063	0.8063	0.0095	1759'0	0.6571	0.8063	0.8063	0.9063	0.8063	0,8063	0,8063	0.8063	0.8063	90000	0.0085	1.0000	0.8063	0.8063	0.0095	0.8063	0.8063	0.8063	0.8063	0.0095	0.8063	0,8063	0.8063	2600'0	0.8063	0.0085	0.8063	1.0000	0.8063	0.8063	0.8063	0.8063	0.8083	0.8063	0.8063	0.8063	0.8063	0.0095	0.0095
Valuation - Underlying Currency Amount	000,000.7	000'000'2	7,000,000	7,000,000	7,600,000	7,000,000	17.060.214	33,116,886	17,060,214	7,000,000	120,000,000	7,000,000	510,000,000	340,000,000	7,000,000	000,000,7	7 200 000	101,827,778	7,000,000	2,000,000	1,007,500	4,000,000	200,000,7	7,000,000	3,000,000	7,000,000	7,000,000	7 000 000	300,000,008	250,000,000	10,081,467	7,000,000	000'000'2	240,000,000	7.000.000	7,000,000	7,000,000	2,000,000	300,000,000	7,000,000	7,000,000	7.000,000	300,000,000	7,000,000	51,225,000	000,000,7	3,000,000	7,000,000	7,000,000	14,000.000	7,000,000	14 000 000	2,000,000	7.000.000	2000,000,7	7,000,000	120,000,000	239,970,250
Currency	O CITA	Alio	AUD	AUD	AUD					AUD			بَطْ إ		AUD	AUD	- C14	2 4	OZN	QZN	AUD								, def		OSN CSN	AUD	AUD	λď	AUD	ALIO CITA	AUD	~		AUD		AUD	yd.	AUD	yqu	AUD	OSD		AUD			AUD	_		AUD	AUD		Уqс
Position	7,000,000 7	000,000,7	7.000,000	2,000,000	2,000,000	000'000'4	7,000,000	33.000.000	17,000,000	7,000,000	120,000,000	000'000'2	510,000,000	340,000,000	2,000,000	7,000,000	000,000,7	100 000 001	7,000,000	7.000,000	1,000,000	4.000,000	7.000,000	7,000,000	3,000,000	7,000,000	2,000,000	000,000,0rr	300,000,000	250,000,000	10.000,000	7,000,000	000'000'	240,000,000	7.000,000	240.000,000	7,000,000	7,000,000	300,000,000	7,000,000	7.000.000	2,000,000	370,000,000	2,000,000	90,000,000	7,000,000	3,000,000	7,000,000	7.000,000	14,000,000	2,000,000	7.000,000	7,000,000	7.000.000	7,300,000	7,000,000	120,000,000	234,000,000
Instrument type	20g	7 C.B	208	ZCB	97816 Fixed	Fixed	riced	Fixed	Fixed	ZCB	Floating	12CB	Floating	Floating	SZCB	87816 Floating	9/8/6/CB	27816 Floating	97816 Floating	97816 Floating	97816 Floating	97816 ZCB	SZCB	203	2CB	97816 Floating	SZCB	87816 Floating	6 Floating	Floating	6 Fixed	5 Floating	b riotang	Finating	5 ZCB	97816 Floating	97816 Floating	97816 Floating	97816 Floating	97816 ZCB	6 ZCB	6 ZCB	97816 Floating	6 ZCB	6 Floating	6 ZCB	6 2CB	6 ZCB	6 ZCB	6 Floating	6 ZCB	6/2CB	6 2 CB	6 ZCB	97816 ZCB	87816 2CB	97516 Ebating	97816 Floating
Depository Account Number	9/8/6	3/8/6 9/8/0	97878	97818	91816	97816	97816	97835	97816	97816	97816	97816	97816	97818	97816	97816	9/8/6	10/8	97816	97816	97816	97816	97816	1878	97816	11878	97816	27816	97816	97816	97816	97816	3/8/9	97816	97816	97816	1876	9781	9781	1878	9781	9781	9781	97816	97816	97816	97816	97816	97816	97816	97816	97816	97816	97816	9781	18/8	9781	9781
Blocking Reference	6042682	6045683	8042508	6045675	6045674	6045676	6045877	6045678	6045678	6045672	6045671	6045686	6045670	6045867	6045673	6045869	6045684	BC8C400	6045661	6045663	6045682	6045685	6045654	6045655	6045657	6045658	6045652	6045651	6045647	6045650	6045649	6045643	6045645	6045644	6045642	6045837	6045638	6045640	6045632	6045631	6045634	8045635	6045636	6045627	6045629	6045628	6045625	6045619	6045618	6045623	6045624	6045622	6045612	6045613	6045617	6045615	6045614	6045610
International Securities Identification Number (ISIN)	3524	XS0335143441	X50530145284 X60534704534	XS0334450912	XS0334450599	X\$03344\$0326	XS0334224317	AS0334172094	XS0334171799	XS0334090445	XS0333969706	XS0333831187	XS0333106507	XS0333106259	XS0332764785	XS0332136463	XS0332108413	XS0331880566	XS0333505122	XS0331504828	XS0331472281	XS0331048123	XS0331048040	XS0331045020	X20001044888	XS0331037605	XS0330867762	XS0330724229	XS0330204149 XS0330878770	XS0329878267	XS0329877889	XS0329429541	XS0329337421	XS0329067531	XS0328865661	XS0328666119	XSU328387186 XSU328310652	XS0327847470	XS0327713359	XS0327465356 XS0327201340	XS0327275656	XS0327275227	XS0327082854	XS03Z68Z33Z4 XS03Z6486734	XS0325959285	XS0324984185	XS0324883963 X80324583807	XS0324462133	XS0324461911	XS0324342582 XS0324187839	XS0323635713	XS0323635473	XX0323634823 XX0322468777	XS0322467969	X\$0322030940	XS0321795840	XS0321794280 xsn321306087	XS0321125014

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Interest Accrual	. ,		1	,	•		,	Yes	•	, ke	es		•		•	,	, ,	,		Yes	,		•	,		Yes	,	•	•	Yes		,	Yes	,	,	•	Yes		Yes	'	, ,	•		, ,	,	,		Yes			,	,			•	1	•
	2 9	. 0	65	9	Q	2 2						2 0	. 00	20	22		0 9	2 8			8.8	2 5	. 00	20	87	20 00	22.2	8	52	46	9 9	8 8	52	252	78	200	2 1	2. 2	27	25	9 /9	8	98	52	50	20	9.9	35	20	3 %	S. S.	90	09	2000	05	90.	- us
Equivalent	5.643.750	5.643,750	1,518,983	5,643,750	5,643,750	3,570,00	4,380,000	6.745,081	1,898,704	4.752,035	7,859, 95,040	806.250	5,643,750	2.088,575	948,352	9,493,521	6,643.7	3,040,0	4,500,0	0.296	3.590.0	3,360,000	5,643,7	5,643,750	1,044,28	5 643 750	949,352	2,750,000	949,352	4,324,446	1,180,000	2,570,000	2,967,675	948.3	1.740.0	5,643,7	1,246,070	5,643,7	1,950,127	1,708,834	5.643.750	5,643,750		9.493,521		5,643,750			5,643,750								
15/09/2008	0.8063	0.8063	0.0085	0.8063	0.8063	1,000	1.0000	0.0085	0.0095	0.0095	0.0085	0.8063	0,8063	0.0095	0.0095	0.0085	0.8063	1.0000	1.0000	0.0095	1.0000	1.0000	0.8063	0.8063	5800'0	0.0095	0.0085	1.0000	0.0085	0.0085	1,0000	1.0000	0.0095	0.0085	1,0000	0.8063	0.0095	0.0085	5800.0	0.0085	0.0085	0.8063	2800:0	0.0095	0.8063	0.8063	0.0095	0.0095	0.8063	2808.0 2808.0	0.8063	0.8063	0.0085	0.8063	0.8063	0.0095	
Currency Amount	2 000,000,000	000,000,7	160,000,000	2,000.000	7,000,000	3.570.000	4.390.000	710,493.056	200,000,000	500,555,556	100,465,667	1,000,000	7,000.000	220,000,000	100,000,000	1,000,000,000	1,100,000	3.040.000	4.500.000	101,333,333	3.590,000	3,360,000	2,000,000	7,000,000	110,000,000	51.982.600	000,000,001	2.750,000	100,000,000	455,515,556	1,180,000	2.570.000	312,600,000	100.000.000	308.715.000	2,000,000	131,254,834	7,900,000	205,416,667	180,000,000	50,000,000	7,000,000	50,592,000	1,000,000,000	7.000.000	2,000,000	50,000,000	202,625,000	7,000,000	8,000,000	7.000.000	7.000.000	500,000,000	2.000.000	2,000,000	200,000,000	
Currency	- Cita	AUD	, di	AUD	AUD	isi.	OSD OSD	λdř	Yqr)dr	Àdi i	C) le	AUD	Yqu	ЛРY	Ydr	AUD	USD	osn	JPY	dsn	OSD Nav	AUD		уРY		no va	asn	γĄΓ	JPY	asn	OS CONTRACT				AUD		AUD				AUD		γq. Vā				ydr.			AUD			, de			
	300,000,000	7,000,000	160,000,000	7,000,000	2,000,000	3 570 000	4,390,000	710,000,000	200,000,000	500,000,000	100,000,000	100,000,000	000'000'2	220,000,000	100,000,000	1,000,000,000	1,100,000	3,040,000	4,500,000	100,000,000	3,590,000	3,380,000	7,000,000	2,000,000	110,000,000	51,000,000	000,000,000	2,750,000	100,000,000	452,000,000	1,180,000	2 570 000	300,000,000	100,000,000	300,000,000	7,000,000	130,000,000	7,000,000	200,000,000	180,000,000	20,000,000	7,000,000	50,592,000	1,000,000,000	7.000,000	7,000,000	50,000,000	320,000,000	7,000,000	8,000,000	000'000'2	7,000,000	200,000,000	200,000,000	2,000,000,7	200.000.000	
Instrument type	Ficating	800	Floating	208	97816 ZCB	Foabng	Floating	Floating	Floating	Floating	Floating	Floabng	Foating	Fibatio	Floating	Floating	97816 Floating	97816 ZCB	97816 ZCB	97816 Floating	97816 Floating	97816 Ficating	S7610 Figures	5 ZCB	Floating	5 Floating	97816 Floating	Floating	97816 Floating	5 Floating	8 Floating	97816 2CB	97816 Floating	97816 Floating	97816 Floating	97816 ZCB	77816 Floating	77816 208	7616 Floating	97816 Floating	6 Floating	97816 208	6 Floating	97816 Floating	6 ZCB	6 ZCB	6 Floating	97818 Floating	97816 ZCB	97816 ZCB	97816 ZCB	97816 ZCB	6 Floating	97816 Floating	6 208 6 208	97816 Einsting	T
Number	8/6/0	87818	97816	97816	97816	97816	97816	97816	97816	97816	97816	97816	97878	97818	97816	97816	97816	18/81	97876	97816	97816	97816	1976	97816	97816	97816	9781	1878	9781	9781	9781	97879	9781	9781	9781	9781	9781	9781	9781	9781	978	9781	9781	1878	9781	9781	9781	9783	1878	9781	1878	9781	9781	9781	1878	9781	
Blocking Reference	6045607	604500	8045804	6045605	6045600	6045603	6045599	6045601	6045594	6045596	6045597	6045598	6045385	6045592	6045588	6045590	8045591	6045589	6045586	6045587	6045585	6045581	0000000	6045577	6045579	6045571	6045573	8045574	6045572	6045568	6045575	6045576	6045562	6045566	6045560	6045563	6045567	6045558	6045554	6045559	6045552	6045553	6045548	6045549	6045551	6045542	6045541	6045543	6045546	6045545	6045538	6045540	6045536	6045537	6045534	6045532	
Identification Number (ISIN)	XS0321080912	XS0320/45028	XS0319683990	XS0319632732	XS0319632575	XS0319359039		XS0318599056	XS0318538930	XS0317981081										XS0313664459																																					

	Rocking Reference	Number Instrument type	Position	Currency Amount	15/09/2008	Equivalent	Interest Accrual
XS0295881107	-	97816 Floatin	YAL 000,000.	178,484,028	0.0095	1,675,455	Yes
XS0295002231	6045531	97816 Floating	100,000,000	102,625,000	90000	974,273	Yes
XS0294244032	6045522	97816 ZCB	7,000,000 AUD	7.000,000	0.8063	5,643,750	•
XS0283140553	6045524	97816 Floating	100,000,000	100,000,000	0.0095	849,352	•
XS0292221776	6045528	97816 Floating	120,000,000 JPY	123,306,667	0.0085	1,170,614	Yes
XS0291873122	6045526	97816 Floating	Y9L 000,000,02	51,911,111	0.0085	492,819	Yes
XS0290989994	6045525	97816 Floating	Y9L 000,000,002	505,104,167	0.0095	4,795,217	Yes
X\$0290093847	6045521	97816 Floating	YPL 000,0001	100,000,000	0.0095	848,352	•
XS0289338948	6045523	97816 Floating	Y9L 000,000,00	000'000'06	0.0085	854,417	•
XS0286637144	6045517	97816 Floating	Y47 000,000 S	20,000,000	0.0095	474,676	•
XS0280508952	6045520	97816 Floating	300,000,000 PY	338,550,000	0.0095	3,214,031	Yes
XS0279730435	6045516	97816 Floating		3,000.000	1,000	3,000,000	•
XS0279378532	6045519	97818 Floating	410,000,000 JPY	410,000,000	90000	3,892,343	•
XS0278290589	6045518	97818 Floating	100,000,000	102,955,556	9800'0	877,411	Yes
XS0274755072	6045515	97816 Floating	100,000,000	100,000,000	0.0095	948,352	•
XS0272915389	6045513	97816 Floating	50.000,000 JPY	90,700,000	9800'0	481,321	Yes
XS0272543900	6045510	97816 ZCB	300,000 EUR	300,000	1.4184	425,520	•
XS0272080457	6045512	97816 Floating	1,000,000,000 JPY	1,000,000,000	0.0095	9,493,521	•
XS0271188285	6045514	97816 ZCB		7.000,000	0.8063	5,643,750	•
XS0270820177	8045509	97816 Floating		105,785,833	90000	1,004,375	Yes
XS0268364766	6045507	97816 Floating		200,000,000	0.0095	1.898.704	•
XS0268364253	6045506	97816 Floating		100,000,000	0.0085	949,352	•
KS0268241683	6045508	97816 Floating		101,408,333	0.0095	962.722	Yes
KS0266551299	6045505	97816 Floating		955,556	9600'0	475,488	Yes
XS0264130369	6045496	97816[ZCB		2.000,000	0.8063	4,031,250	•
XS0263871674	8049031	97816 ZCB		16,500,000	1,4184	23,403,600	•
XS0262585374	6045500	97816 ZCB		5,000,000	0.8063	4,031,250	•
XS0261613474	6045501	97816 ZCB		5.000.000	0.8063	4,031,250	•
XS0260439210	6045502	97816 Floating		2,000,000	0.8063	4,031,250	•
XS0258128247	6045504	97816 Floating		10,000,000	1,0000	10,000,000	•
XS0257593037	6045499	97816 Fixed	1,000,000,000 JPY	1,000,000,000	0.0085	9,493,521	•
XS0257328392	6045503	87816 Floating		10,000,000	1.0000	10,000,000	•
XS0256738757	6045494	97816 Floating		10,000,000	1,0000	10,000,000	
XS0253717986	6050165	97816 Floating		3,000,000	1.0000	3,000,000	•
XS0252835110	8045495	97816 ZCB		8,500,000	1,4184	13,474,800	'
XS0243200143	6045490	97816 Fixed	550,000 USD	553,433	1.0000	553,433	Yes
XS0234063906	6045491	97816 Floating		101,041,667	0.0095	959,241	\$ \$ \
XS0224346592	6045492	97816 ZCB	3,200,000 EUR	3,200,000	1.4184	4,538,880	'
XS0207897199	6045493	97816 Fixed		1,046,500	1.0000	1,046,500	Yes
XS0186852728	6045488	97816 Fixed	8,400,000 USD	8,400,000	1,0000	8,400,000	•
XS0178999537	6049030	97816 ZCB		4,280,000	1,4184	6,042,384	•
XS0109171586	6045489	97816 Floating	500,000,000 JPY	200,000,000	9600'0	4,746,760	•

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